INITIAL
End Date: 9/14/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/15/2021
Name of Company: Morgan Stanley & Co. LLC

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FCM's Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount:  ; or 235,000,000
  b. Minimum percentage of customer segregated funds required:% ; or 0
  c. Dollar amount range between:and; or 0 0
  d. Percentage range of customer segregated funds required between:% and%. 0 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
  a. Minimum dollar amount:  ; or 140,000,000
  b. Minimum percentage of customer secured funds required:% ; or 0
  c. Dollar amount range between:and; or 0 0
  d. Percentage range of customer secured funds required between:% and%. 0 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount:  ; or 92,000,000
  b. Minimum percentage of cleared swaps customer collateral required:% ; or 0
  c. Dollar amount range between:and; or 0 0
  d. Percentage range of cleared swaps customer collateral required between:% and%. 0 0

Attach supporting documents CH
**Daily Segregation - Secured Amounts**

Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder.

0 [7305]

| 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers |
| A. Cash | 4,820,960,246 [7315] |
| B. Securities (at market) | 2,027,270,140 [7317] |

| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | 979,130,840 [7325] |

| 3. Exchange traded options |
| a. Market value of open option contracts purchased on a foreign board of trade | 80,120,401 [7335] |
| b. Market value of open contracts granted (sold) on a foreign board of trade | -40,176,007 [7337] |

| 4. Net equity (deficit) (add lines 1. 2. and 3.) | 7,862,805,620 [7345] |

| 5. Account liquidating to a deficit and account with a debit balances - gross amount |
| Less: amount offset by customer owned securities | 39,281,701 [7352] |
| 1,381,411 [7354] |

| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | 7,864,187,031 [7357] |

| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | 7,864,187,031 [7360] |

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

| 1. Cash in banks |
| A. Banks located in the United States | 131,031,240 [7500] |
| B. Other banks qualified under Regulation 30.7 | 552,776,058 [7520] |
| | 683,807,298 [7530] |

| 2. Securities |
| A. In safekeeping with banks located in the United States | 587,077,843 [7540] |
| B. In safekeeping with other banks qualified under Regulation 30.7 | 57,815,864 [7560] |
| | 644,893,707 [7570] |

| 3. Equities with registered futures commission merchants |
| A. Cash | 14,101,260 [7580] |
| B. Securities | 0 [7590] |
| C. Unrealized gain (loss) on open futures contracts | 113,078 [7600] |
| D. Value of long option contracts | 0 [7610] |
| E. Value of short option contracts | 0 [7615] |
| | 14,214,338 [7620] |

| 4. Amounts held by clearing organizations of foreign boards of trade |
| A. Cash | 0 [7640] |
| B. Securities | 0 [7650] |
| C. Amount due to (from) clearing organization - daily variation | 0 [7660] |
| D. Value of long option contracts | 0 [7670] |
| E. Value of short option contracts | 0 [7675] |
| | 0 [7680] |

| 5. Amounts held by members of foreign boards of trade |
| A. Cash | 4,341,113,490 [7700] |
| B. Securities | 1,377,876,433 [7710] |
| C. Unrealized gain (loss) on open futures contracts | 979,017,761 [7720] |
| D. Value of long option contracts | 80,120,401 [7730] |
| E. Value of short option contracts | -40,176,007 [7735] |
| | 6,737,952,078 [7740] |

| 6. Amounts with other depositories designated by a foreign board of trade | 0 [7760] |
| 7. Segregated funds on hand | 0 [7765] |
| 8. Total funds in separate section 30.7 accounts | 8,080,867,421 [7770] |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 216,680,390 [7780] |
| 10. Management Target Amount for Excess funds in separate section 30.7 accounts | 140,000,000 [7780] |
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target | 76,680,390 [7785] |
**Daily Segregation - Segregation Statement**

**SEGREGATION REQUIREMENTS** (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash: 17,169,392,349 [7010]
   - B. Securities (at market): 7,575,622,551 [7020]
2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 726,361,972 [7030]
3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 1,583,977,643 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -1,150,705,499 [7033]
4. **Net equity (deficit) (add lines 1, 2 and 3)**: 25,904,649,016 [7040]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 201,948,308 [7045]
   - Less: amount offset by customer securities: -200,751,274 [7047], 1,197,034 [7050]
6. **Amount required to be segregated** (add lines 4 and 5): 25,905,846,050 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 2,968,491,549 [7070]
   - B. Securities representing investments of customers' funds (at market): 0 [7080]
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 2,779,287,346 [7090]
8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 15,519,393,843 [7100]
   - B. Securities representing investments of customers' funds (at market): 0 [7110]
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 4,644,421,332 [7120]
9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -212,014,803 [7130]
10. **Exchange traded options**
    - A. Value of open long option contracts: 1,583,977,643 [7132]
    - B. Value of open short option contracts: -1,150,705,499 [7133]
11. **Net equities with other FCMs**
    - A. Net liquidating equity: 7,792,499 [7140]
    - B. Securities representing investments of customers' funds (at market): 0 [7160]
    - C. Securities held for particular customers or option customers in lieu of cash (at market): 0 [7170]
12. **Segregated funds on hand**: 151,913,873 [7150]
13. **Total amount in segregation** (add lines 7 through 12): 26,292,557,783 [7180]
14. **Excess (deficiency) funds in segregation** (subtract line 6 from line 13): 386,711,733 [7190]
15. **Management Target Amount for Excess funds in segregation**: 235,000,000 [7194]
16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**

Excess: 151,711,733 [7198]
### Daily Segregation - Swaps Statement

**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA**

**Cleared Swaps Customer Requirements**

1. **Net ledger balance**
   - A. Cash: \(16,005,250,251\) [8500]
   - B. Securities (at market): \(10,285,221,595\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - \(-1,183,538,843\) [8520]

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased: \(0\) [8530]
   - B. Market value of open cleared swaps option contracts granted (sold): \(0\) [8540]

4. **Net Equity (deficit) (add lines 1, 2, and 3)**
   - \(25,106,933,003\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - \(-52,510,706\) [8570]
   - \(1,156,309\) [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - \(25,108,089,312\) [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **Cash:** \(3,983,079,678\) [8600]
   - **Securities representing investments of cleared swaps customers’ funds (at market):** \(0\) [8610]
   - **Securities held for particular cleared swaps customers in lieu of cash (at market):** \(7,333,770\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **Cash:** \(11,324,788,154\) [8630]
   - **Securities representing investments of cleared swaps customers’ funds (at market):** \(0\) [8640]
   - **Securities held for particular cleared swaps customers in lieu of cash (at market):** \(10,277,887,825\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - \(-206,085,975\) [8660]

10. **Cleared swaps options**
   - A. Value of open cleared swaps long option contracts: \(0\) [8670]
   - B. Value of open cleared swaps short option contracts: \(0\) [8680]

11. **Net equities with other FCMs**
   - A. Net liquidating equity: \(0\) [8690]
   - B. Securities representing investments of cleared swaps customers’ funds (at market): \(0\) [8700]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): \(0\) [8710]

12. **Cleared swaps customer funds on hand**
   - A. Cash: \(0\)
   - B. Securities representing investments of cleared swaps customers’ funds (at market): \(0\)
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): \(0\) [8715]

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
   - \(25,387,003,452\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
   - \(278,914,140\) [8730]

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
   - \(92,000,000\) [8760]

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
   - \(186,914,140\) [8770]